

$$p(A|B) = \frac{p(A \cap B)}{p(B)} \quad \Omega = \sum_{i=1}^n B_i, \quad p(A) = \sum_{i=1}^n p(A \cap B_i) = \sum_{i=1}^n p(A|B_i)p(B_i)$$

$$A, B \text{ indep} \Leftrightarrow p(A \cap B) = p(A)p(B) \quad p(A|B) = \frac{p(B|A)p(A)}{p(B)}$$

$$A, B \text{ incop} \Leftrightarrow p(A \cap B) = 0 \quad M(x) = \sum_{i=1}^n x_i p_i \quad F_{\xi}(x) = p(\xi < x)$$

$$p(B_i|A) = \frac{p(A|B_i)p(B_i)}{\sum_{i=1}^n p(A|B_i)p(B_i)} \quad \text{Var}(x) = M(x^2) - M(x)^2$$

$$\text{Cov}(X, Y) = E[(X - EX)(Y - EY)] = E[XY] - (EX)(EY)$$